



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 27/10/2015

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	
\$ / R 11-Dec-15			Foreign Exchange Future	84	45,402	45,402,000.00	0.00
\$ / R MAXI 11-Dec-15			Foreign Exchange Future	10	43	4,300,000.00	0.00
£ / R 11-Dec-15			Foreign Exchange Future	4	26	26,000.00	0.00
€ / R 11-Dec-15			Foreign Exchange Future	9	2,125	2,125,000.00	0.00
AU\$ / R 11-Dec-15			Foreign Exchange Future	2	500	500,000.00	0.00
\$ / R 14-Mar-16			Foreign Exchange Future	12	1,428	1,428,000.00	0.00
\$ / R MAXI 14-Mar-16			Foreign Exchange Future	4	22	2,200,000.00	0.00
£ / R 14-Mar-16			Foreign Exchange Future	2	140	140,000.00	0.00
€ / R 14-Mar-16			Foreign Exchange Future	1	30	30,000.00	0.00
\$ / R 19-Sep-16			Foreign Exchange Future	1	500	500,000.00	0.00
\$ / R MAXI 19-Sep-16			Foreign Exchange Future	3	15	1,500,000.00	0.00
Total Futures				132	50,231	58,151,000.00	0.00
Total Options							
Grand Total for Currency Future Turnover Summary				132	50,231	58,151,000.00	0.00